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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/10/2023 TO: 17/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	2025 On 02-November-23			Bond Future	172.84	172.8071	172.8373	172.8071	1,456.00
17/10/2023	2025 On 01-February-24			Bond Future	174.90	174.8669	174.8976	174.8669	9,802.00
17/10/2023	2025 On 02-May-24			Bond Future	178.86	178.8254	178.8568	178.8254	0.00
17/10/2023	2025 On 01-August-24			Bond Future	181.13	181.0981	181.1304	181.0981	0.00
17/10/2023	2025 On 07-November-24			Bond Future	185.53	185.4973	185.5309	185.4973	0.00
17/10/2023	2029 On 02-November-23			Bond Future	124.57	124.7016	124.5656	124.7016	1,002.00
17/10/2023	2029 On 01-February-24			Bond Future	127.34	127.4816	127.3425	127.4816	2,664.00
17/10/2023	2029 On 02-May-24			Bond Future	128.86	129.0022	128.8600	129.0022	0.00
17/10/2023	2029 On 01-August-24			Bond Future	131.82	131.9666	131.8212	131.9666	0.00
17/10/2023	2029 On 07-November-24			Bond Future	133.62	133.7723	133.6237	133.7723	0.00
17/10/2023	2030 On 02-November-23			Bond Future	10.77	89.8859	89.7866	89.8859	40,531.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	692	1	1	1	0.00
17/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	716	1	1	1	0.00
17/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	668	1	1	1	0.00
17/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	1	0	0	0	800.00
17/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3241	3	3	3	0.00
17/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
17/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
17/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	65	0	0	0	500.00
17/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	2715	3	3	3	0.00
17/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	307	0	0	0	500.00
17/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1607	2	2	2	500.00
17/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	5896	6	6	6	0.00
17/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	2	0	0	0	500.00
17/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	184	0	0	0	0.00
17/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	923	1	1	1	0.00
17/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3704	4	4	4	0.00
17/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	57	0	0	0	500.00
17/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1639	2	2	2	0.00
17/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2931	3	3	3	0.00
17/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	33	0	0	0	800.00
17/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	5100	5	5	5	0.00
17/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	543	1	1	1	0.00
17/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	509	0	1	0	0.00
17/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	526	1	1	1	0.00
17/10/2023	2030 On 01-February-24			Bond Future	10.87	87.8617	87.7602	87.8617	54,756.00
17/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	310	0	0	0	400.00
17/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	2781	3	3	3	0.00
17/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	516	1	1	1	1,360.00
17/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	624	1	1	1	400.00
17/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5121	5	5	5	0.00
17/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	2913	3	3	3	0.00
17/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	2886	3	3	3	0.00
17/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	2940	3	3	3	0.00
17/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	962	1	1	1	500.00
17/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4364	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	489	1	0	1	500.00
17/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	703	1	1	1	200.00
17/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2030	2	2	2	0.00
17/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4027	4	4	4	0.00
17/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4333	4	4	4	0.00
17/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	568	1	1	1	500.00
17/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	526	1	1	1	500.00
17/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	4091	4	4	4	0.00
17/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	597	1	1	1	200.00
17/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1496	1	1	1	700.00
17/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3561	3	4	3	0.00
17/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2875	3	3	3	0.00
17/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	520	1	1	1	500.00
17/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4473	4	4	4	0.00
17/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	962	1	1	1	0.00
17/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	986	1	1	1	0.00
17/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	974	1	1	1	0.00
17/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	382	0	0	0	400.00
17/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5651	6	6	6	0.00
17/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	1035	1	1	1	1,360.00
17/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	4332	4	4	4	0.00
17/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3856	4	4	4	0.00
17/10/2023	2030 On 02-May-24			Bond Future	10.97	89.8297	89.7259	89.8297	0.00
17/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	765	1	1	1	0.00
17/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	758	1	1	1	0.00
17/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	773	1	1	1	0.00
17/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	5960	6	6	6	0.00
17/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2026	2	2	2	1,080.00
17/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	651	1	1	1	1,000.00
17/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1066	1	1	1	1,000.00
17/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4691	5	5	5	0.00
17/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2630	3	3	3	500.00
17/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8307	8	8	8	0.00
17/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1683	2	2	2	500.00
17/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	2038	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	387	0	0	0	500.00
17/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	3024	3	3	3	0.00
17/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	1042	1	1	1	1,000.00
17/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5854	6	6	6	0.00
17/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	4231	4	4	4	0.00
17/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	725	1	1	1	1,080.00
17/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2587	3	3	3	0.00
17/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	5277	5	5	5	0.00
17/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	5344	5	5	5	0.00
17/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	5311	5	5	5	0.00
17/10/2023	2030 On 01-August-24			Bond Future	11.07	87.8675	87.7614	87.8675	0.00
17/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1511	2	2	2	0.00
17/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1498	2	1	2	0.00
17/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1525	2	2	2	0.00
17/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	4087	4	4	4	0.00
17/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	4137	4	4	4	0.00
17/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	4112	4	4	4	0.00
17/10/2023	2030 On 07-November-24			Bond Future	11.19	89.9779	89.8695	89.9779	221.00
17/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2082	2	2	2	0.00
17/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2098	2	2	2	0.00
17/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2067	2	2	2	0.00
17/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3701	4	4	4	0.00
17/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3660	4	4	4	0.00
17/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3680	4	4	4	0.00
17/10/2023	2032 On 02-November-23			Bond Future	11.69	82.8377	82.7275	82.8377	114,350.00
17/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	28	0	0	0	0.00
17/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	25	0	0	0	0.00
17/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	31	0	0	0	0.00
17/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
17/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
17/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	447	1	0	1	0.00
17/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	1	0	0	0	0.00
17/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
17/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	904	1	1	1	0.00

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17/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	48	0	0	0	0.00
17/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
17/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	266	0	0	0	0.00
17/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
17/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	4	0	0	0	500.00
17/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	2650	3	3	3	0.00
17/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1285	1	1	1	0.00
17/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	95	0	0	0	500.00
17/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2853	3	3	3	0.00
17/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	5306	5	5	5	0.00
17/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	1168	1	1	1	500.00
17/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1988	2	2	2	500.00
17/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4708	5	5	5	0.00
17/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	509	0	1	0	500.00
17/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	3285	3	3	3	500.00
17/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	5356	5	5	5	0.00
17/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	883	1	1	1	15,500.00
17/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6518	6	7	6	0.00
17/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	4017	4	4	4	0.00
17/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	2161	2	2	2	0.00
17/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	2250	2	2	2	0.00
17/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	2206	2	2	2	0.00
17/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	343	0	0	0	0.00
17/10/2023	2032 On 01-February-24			Bond Future	11.82	84.6640	84.5512	84.6640	82,408.00
17/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	456	0	0	0	1,200.00
17/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4379	4	4	4	0.00
17/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	123	0	0	0	1,200.00
17/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2118	2	2	2	0.00
17/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2143	2	2	2	0.00
17/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2094	2	2	2	0.00
17/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	764	1	1	1	500.00
17/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	4745	5	5	5	0.00
17/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	346	0	0	0	500.00
17/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	471	0	0	0	200.00
17/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	1907	2	2	2	0.00

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17/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	3991	4	4	4	0.00
17/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	981	1	1	1	200.00
17/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	5312	5	5	5	0.00
17/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	2201	2	2	2	200.00
17/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	4117	4	4	4	0.00
17/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	757	1	1	1	500.00
17/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	6116	6	6	6	0.00
17/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	2028	2	2	2	0.00
17/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1986	2	2	2	0.00
17/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	2007	2	2	2	0.00
17/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	5395	5	5	5	0.00
17/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8809	9	9	9	0.00
17/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	858	1	1	1	1,200.00
17/10/2023	2032 On 02-May-24			Bond Future	11.94	82.3979	82.2827	82.3979	0.00
17/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	699	1	1	1	0.00
17/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	707	1	1	1	0.00
17/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	692	1	1	1	0.00
17/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	731	1	1	1	500.00
17/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1224	1	1	1	500.00
17/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6287	6	6	6	0.00
17/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	6838	7	7	7	0.00
17/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	565	1	1	1	1,000.00
17/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	972	1	1	1	1,000.00
17/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5403	5	5	5	0.00
17/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	780	1	1	1	1,550.00
17/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1586	2	2	2	1,550.00
17/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6708	7	7	7	0.00
17/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1315	1	1	1	1,000.00
17/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5897	6	6	6	0.00
17/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7904	8	8	8	0.00
17/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	930	1	1	1	1,550.00
17/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	4226	4	4	4	0.00
17/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	1060	1	1	1	500.00
17/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	5067	5	5	5	0.00
17/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6948	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	7152	7	7	7	0.00
17/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	7070	7	7	7	0.00
17/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	7111	7	7	7	0.00
17/10/2023	2032 On 01-August-24			Bond Future	12.06	84.2724	84.1546	84.2724	0.00
17/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1473	2	1	2	0.00
17/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1486	2	1	2	0.00
17/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1461	2	1	2	0.00
17/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5591	6	6	6	0.00
17/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5524	5	6	5	0.00
17/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5557	5	6	5	0.00
17/10/2023	2032 On 07-November-24			Bond Future	12.22	82.1288	82.0084	82.1288	243.00
17/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6354	6	6	6	0.00
17/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2209	2	2	2	1,615.00
17/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	1944	2	2	2	0.00
17/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	1930	2	2	2	0.00
17/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	1958	2	2	2	0.00
17/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	5066	5	5	5	0.00
17/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	5125	5	5	5	0.00
17/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	5095	5	5	5	0.00
17/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1771	2	2	2	1,615.00
17/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4665	5	5	5	0.00
17/10/2023	2033 On 02-November-23			Bond Future	116.88	116.7117	116.8788	116.7117	1,011.00
17/10/2023	2033 On 01-February-24			Bond Future	119.48	119.3136	119.4842	119.3136	7,064.00
17/10/2023	2033 On 02-May-24			Bond Future	120.73	120.5538	120.7285	120.5538	0.00
17/10/2023	2033 On 01-August-24			Bond Future	123.50	123.3242	123.5029	123.3242	0.00
17/10/2023	2033 On 07-November-24			Bond Future	125.01	124.8218	125.0053	124.8218	0.00
17/10/2023	2037 On 02-November-23			Bond Future	12.71	75.6269	75.6344	75.6269	33,917.00
17/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	1	0	0	0	0.00
17/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	1	0	0	0	0.00
17/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	1	0	0	0	0.00
17/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	5631	6	6	6	0.00
17/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	455	0	0	0	731.00
17/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	33	0	0	0	731.00
17/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3620	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	8	0	0	0	731.00
17/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	1406	1	1	1	0.00
17/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	6194	6	6	6	0.00
17/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	6080	6	6	6	0.00
17/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	6137	6	6	6	0.00
17/10/2023	2037 On 01-February-24			Bond Future	12.84	73.0380	73.0456	73.0380	123,739.00
17/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1135	1	1	1	0.00
17/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1118	1	1	1	0.00
17/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1153	1	1	1	0.00
17/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	5836	6	6	6	0.00
17/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2531	3	3	3	0.00
17/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	776	1	1	1	2,500.00
17/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	2095	2	2	2	2,500.00
17/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4641	5	5	5	0.00
17/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	730	1	1	1	2,500.00
17/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3751	4	4	4	0.00
17/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3820	4	4	4	0.00
17/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3786	4	4	4	0.00
17/10/2023	2037 On 02-May-24			Bond Future	12.98	74.6739	74.6817	74.6739	0.00
17/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	566	1	1	1	0.00
17/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	559	1	1	1	0.00
17/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	574	1	1	1	0.00
17/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8605	9	9	9	0.00
17/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8704	9	9	9	0.00
17/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8654	9	9	9	0.00
17/10/2023	2037 On 01-August-24			Bond Future	13.12	72.1164	72.1244	72.1164	0.00
17/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	3788	4	4	4	0.00
17/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5631	6	6	6	0.00
17/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1590	2	2	2	0.00
17/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1577	2	2	2	0.00
17/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1604	2	2	2	1,383.00
17/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6674	7	7	7	0.00
17/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6752	7	7	7	0.00
17/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6712	7	7	7	0.00
17/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2405	2	2	2	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3554	4	4	4	1,383.00
17/10/2023	2037 On 07-November-24			Bond Future	13.28	73.8473	73.8558	73.8473	469.00
17/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2442	2	2	2	0.00
17/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2461	2	2	2	0.00
17/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2423	2	2	2	0.00
17/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5861	6	6	6	0.00
17/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5798	6	6	6	0.00
17/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5829	6	6	6	0.00
17/10/2023	2038 On 02-November-23			Bond Future	125.63	126.1104	125.6315	126.1104	1,946.00
17/10/2023	2038 On 01-February-24			Bond Future	126.42	126.9052	126.4153	126.9052	2,741.00
17/10/2023	2038 On 02-May-24			Bond Future	129.28	129.7778	129.2770	129.7778	0.00
17/10/2023	2038 On 01-August-24			Bond Future	130.18	130.6937	130.1816	130.6937	0.00
17/10/2023	2038 On 07-November-24			Bond Future	133.34	133.8677	133.3433	133.8677	0.00
17/10/2023	2040 On 02-November-23			Bond Future	12.94	75.9767	75.9314	75.9767	20,105.00
17/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	4844	5	5	5	0.00
17/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1408	1	1	1	0.00
17/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
17/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
17/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
17/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	11	0	0	0	225.00
17/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	997	1	1	1	0.00
17/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
17/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	1	0	0	0	128.00
17/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	253	0	0	0	128.00
17/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	3645	4	4	4	0.00
17/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	76	0	0	0	128.00
17/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	2069	2	2	2	0.00
17/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	6420	6	6	6	0.00
17/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4654	5	5	5	0.00
17/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	8260	8	8	8	0.00
17/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	824	1	1	1	875.00
17/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7639	8	8	8	0.00
17/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7763	8	8	8	0.00
17/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7701	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	556	1	1	1	1,100.00
17/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	24	0	0	0	1,100.00
17/10/2023	2040 On 01-February-24			Bond Future	13.07	73.1452	73.0988	73.1452	137,427.00
17/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	841	1	1	1	0.00
17/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	856	1	1	1	0.00
17/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	826	1	1	1	0.00
17/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4854	5	5	5	0.00
17/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4771	5	5	5	0.00
17/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4812	5	5	5	0.00
17/10/2023	2040 On 02-May-24			Bond Future	13.21	74.7835	74.7361	74.7835	0.00
17/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	542	1	1	1	0.00
17/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	549	1	1	1	0.00
17/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	534	1	1	1	0.00
17/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9553	10	10	10	0.00
17/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	9446	9	9	9	0.00
17/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	9499	9	9	9	0.00
17/10/2023	2040 On 01-August-24			Bond Future	13.36	71.9781	71.9297	71.9781	0.00
17/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1694	2	2	2	0.00
17/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1708	2	2	2	0.00
17/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1679	2	2	2	0.00
17/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	7176	7	7	7	0.00
17/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	7093	7	7	7	0.00
17/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	7135	7	7	7	0.00
17/10/2023	2040 On 07-November-24			Bond Future	13.52	73.7054	73.6561	73.7054	954.00
17/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	2750	3	3	3	0.00
17/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2729	3	3	3	0.00
17/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	2770	3	3	3	0.00
17/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	6112	6	6	6	0.00
17/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	6177	6	6	6	0.00
17/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	6144	6	6	6	0.00
17/10/2023	2044 On 02-November-23			Bond Future	13.02	72.2764	72.0985	72.2764	35,281.00
17/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
17/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
17/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	330	0	0	0	0.00
17/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	837	1	1	1	0.00
17/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	2	0	0	0	5,860.00
17/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	923	1	1	1	6,375.00
17/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5706	6	6	6	0.00
17/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1753	2	2	2	5,860.00
17/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	8483	8	8	8	0.00
17/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	8356	8	8	8	0.00
17/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	8419	8	8	8	0.00
17/10/2023	2044 On 01-February-24			Bond Future	13.15	69.4885	69.3066	69.4885	91,788.00
17/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2697	3	3	3	0.00
17/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	661	1	1	1	0.00
17/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	648	1	1	1	0.00
17/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	673	1	1	1	0.00
17/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	5359	5	5	5	0.00
17/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	5450	5	5	5	0.00
17/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	5404	5	5	5	0.00
17/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	2184	2	2	2	5,000.00
17/10/2023	2044 On 02-May-24			Bond Future	13.28	71.0449	70.8590	71.0449	0.00
17/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	517	1	1	1	0.00
17/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	510	1	1	1	0.00
17/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	525	1	1	1	0.00
17/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9614	9	10	9	0.00
17/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9724	10	10	10	0.00
17/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9669	10	10	10	0.00
17/10/2023	2044 On 01-August-24			Bond Future	13.42	68.2797	68.0896	68.2797	0.00
17/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1536	2	2	2	0.00
17/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1522	2	2	2	0.00
17/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1550	2	2	2	0.00
17/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7557	7	8	7	0.00
17/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7645	8	8	8	0.00
17/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7601	7	8	7	0.00
17/10/2023	2044 On 07-November-24			Bond Future	13.58	69.9181	69.7236	69.9181	0.00
17/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2778	3	3	3	0.00
17/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2738	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2758	3	3	3	0.00
17/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	6161	6	6	6	0.00
17/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	6194	6	6	6	0.00
17/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	6129	6	6	6	0.00
17/10/2023	2046 On 02-November-23			Bond Future	107.06	107.3642	107.0570	107.3642	10,546.00
17/10/2023	2046 On 01-February-24			Bond Future	109.44	109.7577	109.4436	109.7577	10,593.00
17/10/2023	2046 On 02-May-24			Bond Future	109.78	110.0971	109.7758	110.0971	0.00
17/10/2023	2046 On 01-August-24			Bond Future	112.30	112.6269	112.2984	112.6269	0.00
17/10/2023	2046 On 07-November-24			Bond Future	112.83	113.1618	112.8256	113.1618	0.00
17/10/2023	2050 On 02-November-23			Bond Future	108.25	108.5880	108.2461	108.5880	9,770.00
17/10/2023	2050 On 01-February-24			Bond Future	108.41	108.7615	108.4118	108.7615	9,695.00
17/10/2023	2050 On 02-May-24			Bond Future	110.87	111.2234	110.8660	111.2234	0.00
17/10/2023	2050 On 01-August-24			Bond Future	111.11	111.4766	111.1109	111.4766	0.00
17/10/2023	2050 On 07-November-24			Bond Future	113.81	114.1836	113.8094	114.1836	0.00
17/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	AL37 On 02-November-23			Index Future	896.77	897.5910	896.7700	897.5910	0.00
17/10/2023	AL37 On 01-February-24			Index Future	916.54	917.3770	916.5370	917.3770	0.00
17/10/2023	AL37 On 02-May-24			Index Future	937.07	937.9290	937.0700	937.9290	0.00
17/10/2023	AL37 On 01-August-24			Index Future	958.40	959.2730	958.3960	959.2730	0.00
17/10/2023	AL37 On 07-November-24			Index Future	981.48	982.3710	981.4750	982.3710	0.00
17/10/2023	AL7T On 02-November-23			Index Future	1004.46	1005.0970	1004.4600	1005.0970	0.00
17/10/2023	AL7T On 01-February-24			Index Future	1026.60	1027.2540	1026.6010	1027.2540	0.00
17/10/2023	AL7T On 02-May-24			Index Future	1049.60	1050.2670	1049.6000	1050.2670	0.00
17/10/2023	AL7T On 01-August-24			Index Future	1073.49	1074.1680	1073.4870	1074.1680	0.00
17/10/2023	AL7T On 07-November-24			Index Future	1099.34	1100.0310	1099.3370	1100.0310	0.00
17/10/2023	ALBI On 02-November-23			Index Future	879.40	880.1370	879.4010	880.1370	107.00
17/10/2023	ALBI On 01-February-24			Index Future	898.79	899.5390	898.7850	899.5390	17.00
17/10/2023	ALBI On 02-May-24			Index Future	918.92	919.6910	918.9200	919.6910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	ALBI On 01-August-24			Index Future	939.83	940.6200	939.8330	940.6200	0.00
17/10/2023	ALBI On 07-November-24			Index Future	962.47	963.2680	962.4650	963.2680	0.00
17/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	ES33 On 02-November-23			Bond Future	13.16	70.2853	70.2932	70.2853	0.00
17/10/2023	ES33 On 01-February-24			Bond Future	13.33	71.8522	71.8602	71.8522	0.00
17/10/2023	ES33 On 02-May-24			Bond Future	13.50	69.6791	69.6874	69.6791	0.00
17/10/2023	ES33 On 01-August-24			Bond Future	13.68	71.2800	71.2885	71.2800	0.00
17/10/2023	ES33 On 07-November-24			Bond Future	13.89	69.2046	69.2135	69.2046	0.00
17/10/2023	ES42 On 02-November-23			Bond Future	13.66	65.8237	65.8079	65.8237	0.00
17/10/2023	ES42 On 01-February-24			Bond Future	13.82	67.2911	67.2749	67.2911	0.00
17/10/2023	ES42 On 02-May-24			Bond Future	13.98	64.5517	64.5352	64.5517	0.00
17/10/2023	ES42 On 01-August-24			Bond Future	14.14	66.0345	66.0177	66.0345	0.00
17/10/2023	ES42 On 07-November-24			Bond Future	14.33	63.3672	63.3501	63.3672	0.00
17/10/2023	GOVI On 02-November-23			GOVI	866.70	867.4530	866.6950	867.4530	417.00
17/10/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	191050	18	19	18	0.00
17/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	191150	18	19	18	0.00
17/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	191250	18	19	18	0.00
17/10/2023	GOVI On 01-February-24			GOVI	885.80	886.5750	885.7990	886.5750	398.00
17/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	58190	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	58090	7	6	7	0.00
17/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	57990	7	6	7	0.00
17/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-May-24			GOVI	905.64	906.4360	905.6440	906.4360	0.00
17/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	453460	45	45	45	0.00
17/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	453360	45	45	45	0.00
17/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	453260	45	45	45	0.00
17/10/2023	GOVI On 01-August-24			GOVI	926.25	927.0640	926.2540	927.0640	0.00
17/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
17/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	171360	16	17	16	0.00
17/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	171260	16	17	16	0.00
17/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	171160	16	17	16	0.00
17/10/2023	GOVI On 07-November-24			GOVI	948.56	949.3860	948.5590	949.3860	0.00
17/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	0	1	0	1	0.00
17/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	0	1	0	1	0.00
17/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	0	1	0	1	0.00
17/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	2410	0	0	0	0.00
17/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	2310	0	0	0	0.00
17/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	2210	0	0	0	0.00
17/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2023	IGOV On 02-November-23			Index Future	326.81	327.2290	326.8140	327.2290	475.00
17/10/2023	IGOV On 01-February-24			Index Future	334.10	334.5230	334.0980	334.5230	0.00
17/10/2023	IGOV On 02-May-24			Index Future	341.66	342.0970	341.6620	342.0970	0.00
17/10/2023	IGOV On 01-August-24			Index Future	349.52	349.9590	349.5150	349.9590	0.00
17/10/2023	IGOV On 07-November-24			Index Future	358.01	358.4670	358.0130	358.4670	0.00
17/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
17/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.4900	91.4900	91.4900	0.00
17/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.52	91.4800	91.4800	91.4800	0.00
17/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.56	91.4500	91.4400	91.4500	0.00
17/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.56	91.4500	91.4400	91.4500	0.00
17/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.49	91.5200	91.5100	91.5200	0.00
17/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.41	91.6200	91.5900	91.6200	0.00
17/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.30	91.7400	91.7000	91.7400	0.00
17/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.25	91.8100	91.7500	91.8100	0.00
17/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.15	91.9000	91.8500	91.9000	0.00
17/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.17	91.8700	91.8300	91.8700	0.00
17/10/2023	R035 On 02-November-23			Bond Future	12.38	80.5790	80.5868	80.5790	114,761.00
17/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	31	0	0	0	6,500.00
17/10/2023	R035 On 02-November-23	11.42	Call	Bond Future	3	0	0	0	0.00
17/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	3	0	0	0	0.00
17/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	4	0	0	0	0.00
17/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
17/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2497	3	2	3	0.00
17/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
17/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	526	1	1	1	731.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	5814	6	6	6	0.00
17/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	41	0	0	0	731.00
17/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	6	0	0	0	731.00
17/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	1255	1	1	1	0.00
17/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	3402	3	3	3	0.00
17/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6799	7	7	7	0.00
17/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	172	0	0	0	400.00
17/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9719	10	10	10	0.00
17/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	5059	5	5	5	0.00
17/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	5169	5	5	5	0.00
17/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	5114	5	5	5	0.00
17/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	3608	4	4	4	0.00
17/10/2023	R035 On 01-February-24			Bond Future	12.52	82.3555	82.3634	82.3555	57,307.00
17/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	71	0	0	0	400.00
17/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	226	0	0	0	400.00
17/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5311	5	5	5	0.00
17/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1473	1	1	1	0.00
17/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1494	2	1	2	0.00
17/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1453	1	1	1	0.00
17/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	3176	3	3	3	0.00
17/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	3115	3	3	3	0.00
17/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	3146	3	3	3	0.00
17/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	830	1	1	1	400.00
17/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7658	8	8	8	0.00
17/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	10394	10	10	10	0.00
17/10/2023	R035 On 02-May-24			Bond Future	12.65	79.6873	79.6954	79.6873	0.00
17/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	635	1	1	1	0.00
17/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	619	1	1	1	0.00
17/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	627	1	1	1	0.00
17/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	8189	8	8	8	0.00
17/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	8236	8	8	8	0.00
17/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	8141	8	8	8	0.00
17/10/2023	R035 On 01-August-24			Bond Future	12.78	81.5002	81.5086	81.5002	0.00
17/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1583	2	2	2	0.00
17/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1597	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1570	2	2	2	0.00
17/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6528	7	7	7	0.00
17/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	6452	6	6	6	0.00
17/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6490	7	6	7	0.00
17/10/2023	R035 On 07-November-24			Bond Future	12.95	78.9403	78.9491	78.9403	0.00
17/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2184	2	2	2	0.00
17/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2166	2	2	2	0.00
17/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2202	2	2	2	0.00
17/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5856	6	6	6	0.00
17/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5920	6	6	6	0.00
17/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5888	6	6	6	0.00
17/10/2023	R053 On 02-November-23			Bond Future	12.92	91.5666	91.4032	91.5666	5,189.00
17/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	899	1	1	1	0.00
17/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	869	1	1	1	0.00
17/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	840	1	1	1	0.00
17/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	1604	2	2	2	0.00
17/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	1563	2	2	2	0.00
17/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	1524	1	2	1	0.00
17/10/2023	R053 On 01-February-24			Bond Future	13.05	93.5854	93.4182	93.5854	0.00
17/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2880	3	3	3	0.00
17/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2812	3	3	3	0.00
17/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2846	3	3	3	0.00
17/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3656	4	4	4	0.00
17/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3691	4	4	4	0.00
17/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3621	4	4	4	0.00
17/10/2023	R053 On 02-May-24			Bond Future	13.18	89.8162	89.6454	89.8162	0.00
17/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3812	4	4	4	0.00
17/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3779	4	4	4	0.00
17/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3846	4	4	4	0.00
17/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4777	5	5	5	0.00
17/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4845	5	5	5	0.00
17/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4811	5	5	5	0.00
17/10/2023	R053 On 01-August-24			Bond Future	13.31	91.8594	91.6847	91.8594	0.00
17/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4548	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4581	5	5	5	0.00
17/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4515	5	5	5	0.00
17/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5694	6	6	6	0.00
17/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5628	6	6	6	0.00
17/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5661	6	6	6	0.00
17/10/2023	R053 On 07-November-24			Bond Future	13.46	88.1915	88.0129	88.1915	0.00
17/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3733	4	4	4	0.00
17/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3760	4	4	4	0.00
17/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3706	4	4	4	0.00
17/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	8196	8	8	8	0.00
17/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	8110	8	8	8	0.00
17/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	8153	8	8	8	0.00
17/10/2023	R186 On 02-November-23			Bond Future	9.38	107.0284	106.9474	107.0284	55,238.00
17/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	357	0	0	0	0.00
17/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	372	0	0	0	0.00
17/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	341	0	0	0	0.00
17/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	90	0	0	0	1,715.00
17/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2778	3	3	3	0.00
17/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	3	0	0	0	1,715.00
17/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	702	1	1	1	0.00
17/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	330	0	0	0	0.00
17/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	307	0	0	0	0.00
17/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	318	0	0	0	0.00
17/10/2023	R186 On 01-February-24			Bond Future	9.42	104.0783	103.9953	104.0783	73,564.00
17/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1008	1	1	1	0.00
17/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	994	1	1	1	0.00
17/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1023	1	1	1	0.00
17/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	765	1	1	1	0.00
17/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	787	1	1	1	0.00
17/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	776	1	1	1	0.00
17/10/2023	R186 On 02-May-24			Bond Future	9.45	106.4096	106.3248	106.4096	0.00
17/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	133	0	0	0	0.00
17/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	131	0	0	0	0.00
17/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	135	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2642	3	3	3	0.00
17/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1508	2	2	2	2,030.00
17/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	476	0	0	0	2,030.00
17/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	865	1	1	1	0.00
17/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3537	3	4	3	0.00
17/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3581	4	4	4	0.00
17/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3559	3	4	3	0.00
17/10/2023	R186 On 01-August-24			Bond Future	9.47	103.5200	103.4334	103.5200	0.00
17/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	503	1	1	1	0.00
17/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	497	1	0	1	0.00
17/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	509	1	1	1	0.00
17/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2162	2	2	2	0.00
17/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2193	2	2	2	0.00
17/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2178	2	2	2	0.00
17/10/2023	R186 On 07-November-24			Bond Future	9.53	106.0070	105.9186	106.0070	3,495.00
17/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	928	1	1	1	0.00
17/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	919	1	1	1	0.00
17/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	937	1	1	1	0.00
17/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1664	2	2	2	0.00
17/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1684	2	2	2	0.00
17/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1674	2	2	2	0.00
17/10/2023	R197 On 02-November-23			Bond Future	342.75	342.7110	342.7495	342.7110	0.00
17/10/2023	R202 On 02-November-23			Bond Future	252.68	252.6319	252.6798	252.6319	4,558.00
17/10/2023	R202 On 01-February-24			Bond Future	253.34	253.2923	253.3410	253.2923	5,070.00
17/10/2023	R202 On 02-May-24			Bond Future	259.08	259.0260	259.0759	259.0260	0.00
17/10/2023	R202 On 01-August-24			Bond Future	259.94	259.8867	259.9379	259.8867	0.00
17/10/2023	R202 On 07-November-24			Bond Future	266.25	266.1985	266.2519	266.1985	0.00
17/10/2023	R209 On 02-November-23			Bond Future	12.45	61.9546	61.9605	61.9546	17,722.00
17/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	1	0	0	0	0.00
17/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	1	0	0	0	0.00
17/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	1	0	0	0	0.00
17/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	5176	5	5	5	0.00
17/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	5276	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	5226	5	5	5	0.00
17/10/2023	R209 On 01-February-24			Bond Future	12.57	63.3204	63.3264	63.3204	10,589.00
17/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1097	1	1	1	0.00
17/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1113	1	1	1	0.00
17/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1080	1	1	1	0.00
17/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	3103	3	3	3	0.00
17/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	3044	3	3	3	0.00
17/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	3073	3	3	3	0.00
17/10/2023	R209 On 02-May-24			Bond Future	12.69	61.5853	61.5915	61.5853	0.00
17/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	499	1	0	1	0.00
17/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	506	1	1	1	0.00
17/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	492	0	0	0	0.00
17/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7557	8	8	8	0.00
17/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	7470	7	7	7	0.00
17/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7514	8	8	8	0.00
17/10/2023	R209 On 01-August-24			Bond Future	12.81	62.9864	62.9927	62.9864	0.00
17/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1353	1	1	1	0.00
17/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1365	1	1	1	0.00
17/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1341	1	1	1	0.00
17/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5943	6	6	6	0.00
17/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5874	6	6	6	0.00
17/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5908	6	6	6	0.00
17/10/2023	R209 On 07-November-24			Bond Future	12.96	61.3418	61.3485	61.3418	101.00
17/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2036	2	2	2	0.00
17/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2052	2	2	2	0.00
17/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2020	2	2	2	0.00
17/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	5248	5	5	5	0.00
17/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	5191	5	5	5	0.00
17/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	5220	5	5	5	0.00
17/10/2023	R210 On 02-November-23			Bond Future	225.88	225.8435	225.8832	225.8435	136.00
17/10/2023	R210 On 01-February-24			Bond Future	230.92	230.8783	230.9186	230.8783	501.00
17/10/2023	R210 On 02-May-24			Bond Future	232.89	232.8526	232.8941	232.8526	0.00
17/10/2023	R210 On 01-August-24			Bond Future	238.25	238.2034	238.2460	238.2034	0.00
17/10/2023	R210 On 07-November-24			Bond Future	240.70	240.6539	240.6982	240.6539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R213 On 02-November-23			Bond Future	11.34	80.1473	80.0893	80.1473	15,385.00
17/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	234	0	0	0	0.00
17/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	248	0	0	0	0.00
17/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	221	0	0	0	0.00
17/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5445	6	5	6	0.00
17/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	68	0	0	0	731.00
17/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	884	1	1	1	731.00
17/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1786	2	2	2	0.00
17/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	5	0	0	0	731.00
17/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	482	0	0	0	0.00
17/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	1210	1	1	1	0.00
17/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	1151	1	1	1	0.00
17/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	1181	1	1	1	0.00
17/10/2023	R213 On 01-February-24			Bond Future	11.46	81.9143	81.8549	81.9143	25,612.00
17/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2402	2	2	2	0.00
17/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2377	2	2	2	0.00
17/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2426	2	2	2	0.00
17/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1382	1	1	1	0.00
17/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1414	1	1	1	0.00
17/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1398	1	1	1	0.00
17/10/2023	R213 On 02-May-24			Bond Future	11.57	80.1897	80.1290	80.1897	0.00
17/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	685	1	1	1	0.00
17/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	678	1	1	1	0.00
17/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	693	1	1	1	0.00
17/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5971	6	6	6	0.00
17/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	6043	6	6	6	0.00
17/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	6007	6	6	6	0.00
17/10/2023	R213 On 01-August-24			Bond Future	11.68	82.0141	81.9521	82.0141	0.00
17/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1480	2	1	2	0.00
17/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1468	1	1	1	0.00
17/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1492	2	1	2	0.00
17/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4678	5	5	5	0.00
17/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4736	5	5	5	0.00
17/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4707	5	5	5	0.00
17/10/2023	R213 On 07-November-24			Bond Future	11.83	80.4219	80.3586	80.4219	0.00

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17/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2011	2	2	2	0.00
17/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	1996	2	2	2	0.00
17/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2027	2	2	2	0.00
17/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4317	4	4	4	0.00
17/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4364	4	4	4	0.00
17/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4341	4	4	4	0.00
17/10/2023	R214 On 02-November-23			Bond Future	12.81	57.7173	57.7012	57.7173	19,417.00
17/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
17/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
17/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
17/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	6452	6	6	6	0.00
17/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	6557	7	7	7	0.00
17/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	6505	6	7	6	0.00
17/10/2023	R214 On 01-February-24			Bond Future	12.93	58.9898	58.9732	58.9898	6,579.00
17/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	645	1	1	1	0.00
17/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	657	1	1	1	0.00
17/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	634	1	1	1	0.00
17/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	4267	4	4	4	0.00
17/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	4194	4	4	4	0.00
17/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	4231	4	4	4	0.00
17/10/2023	R214 On 02-May-24			Bond Future	13.05	57.0059	56.9890	57.0059	0.00
17/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	456	0	0	0	0.00
17/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	462	0	0	0	0.00
17/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	450	0	0	0	0.00
17/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	8017	8	8	8	0.00
17/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7925	8	8	8	0.00
17/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7971	8	8	8	0.00
17/10/2023	R214 On 01-August-24			Bond Future	13.17	58.3028	58.2855	58.3028	0.00
17/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1434	1	1	1	0.00
17/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1446	1	1	1	0.00
17/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1421	1	1	1	0.00
17/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5973	6	6	6	0.00
17/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5903	6	6	6	0.00
17/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5938	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R214 On 07-November-24			Bond Future	13.31	56.3945	56.3770	56.3945	0.00
17/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2245	2	2	2	0.00
17/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2262	2	2	2	0.00
17/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2228	2	2	2	0.00
17/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	5333	5	5	5	0.00
17/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	5277	5	5	5	0.00
17/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	5305	5	5	5	0.00
17/10/2023	R248 On 02-November-23			Bond Future	12.92	70.9943	70.8941	70.9943	62,730.00
17/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
17/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
17/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
17/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	173	0	0	0	207.00
17/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3575	4	4	4	0.00
17/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	1	0	0	0	207.00
17/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	2466	2	2	2	0.00
17/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	6465	6	6	6	0.00
17/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	85	0	0	0	207.00
17/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8582	8	9	8	0.00
17/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	8451	8	8	8	0.00
17/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8517	8	9	8	0.00
17/10/2023	R248 On 01-February-24			Bond Future	13.05	72.5595	72.4570	72.5595	171,878.00
17/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2584	3	3	3	0.00
17/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5240	5	5	5	0.00
17/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	635	1	1	1	0.00
17/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	647	1	1	1	0.00
17/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	625	1	1	1	0.00
17/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	825	1	1	1	100.00
17/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	171	0	0	0	1,000.00
17/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3410	3	3	3	0.00
17/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1761	2	2	2	1,000.00
17/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4969	5	5	5	0.00
17/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	9253	9	9	9	0.00
17/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5711	6	6	6	0.00
17/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5614	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5662	6	6	6	0.00
17/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	1021	1	1	1	1,100.00
17/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2317	2	2	2	1,100.00
17/10/2023	R248 On 02-May-24			Bond Future	13.17	69.7353	69.6306	69.7353	0.00
17/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	470	0	0	0	0.00
17/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	477	0	0	0	0.00
17/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	464	0	0	0	0.00
17/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	10453	10	10	10	0.00
17/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	10336	10	10	10	0.00
17/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	10394	10	10	10	0.00
17/10/2023	R248 On 01-August-24			Bond Future	13.30	71.3218	71.2148	71.3218	13,000.00
17/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1779	2	2	2	0.00
17/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1795	2	2	2	0.00
17/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1764	2	2	2	0.00
17/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	7188	7	7	7	0.00
17/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	7102	7	7	7	0.00
17/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	7145	7	7	7	0.00
17/10/2023	R248 On 07-November-24			Bond Future	13.45	68.5806	68.4712	68.5806	0.00
17/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	2862	3	3	3	0.00
17/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	2883	3	3	3	0.00
17/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	2842	3	3	3	0.00
17/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	6328	6	6	6	0.00
17/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	6261	6	6	6	0.00
17/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	6294	6	6	6	0.00
17/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00